

No.	Reference Entity	Sector	CLIP	Coupon	Maturity	CUSIP/ISIN	Weighting	Monoline
1	ADVANCED MICRO DEVICES, INC.	B	007G93AF9	7.5%	15-Aug-2022	007903AX5	0.01	
2	AK Steel Corporation	B	0A169AAD4	7%	15-Mar-2027	001546AU4	0.01	
3	Ally Financial Inc.	BB	0C205PAF8	7.5%	15-Sep-2020	02005NAJ9	0.01	
4	American Airlines Group Inc.	BB	025ADXAA0	5.5%	01-Oct-2019	02376RAA0	0.01	
5	American Axle & Manufacturing, Inc.	BB	UU2679AD1	6.625%	15-Oct-2022	02406PAL4	0.01	
6	Amkor Technology, Inc.	BB	0D47B7AF2	6.625%	01-Jun-2021	031652BE9	0.01	
7	Aramark Services, Inc.	BB	03BD7IAB3	4.75%	01-Jun-2026	038522AN8	0.01	
8	Arconic Inc.	BB	03CFBRAA4	5.72%	23-Feb-2019	013817AP6	0.01	
9	Avis Budget Group, Inc.	BB	058AEBAF6	5.25%	15-Mar-2025	USU05375AN77	0.01	
10	Avon Products, Inc.	B	0F9733AB9	6.5%	01-Mar-2019	054303AW2	0	
11	Ball Corporation	BB	05DCDHAC1	4%	15-Nov-2023	058498AS5	0.01	
12	BEAZER HOMES USA, INC.	B	07CABWAE7	6.75%	15-Mar-2025	07556QBL8	0.01	
13	BOMBARDIER INC.	B	09GECKAA4	7.45%	01-May-2034	C10602AJ6	0.01	
14	Boyd Gaming Corporation	B	1B3634AB3	7.125%	01-Feb-2016	09689RAA7	0.01	
15	CALIFORNIA RESOURCES CORPORATION		1E35CXAA7	6%	15-Nov-2024	13057QAF4	0	
16	Calpine Corporation	B	1E447BAE5	5.375%	15-Jan-2023	131347CE4	0.01	
17	CCO Holdings, LLC	BB	15DHEMAC7	5.75%	15-Jan-2024	1248EPBE2	0.01	
18	CenturyLink, Inc.	BB	16BCFOAD1	6.15%	15-Sep-2019	156700AN6	0.01	
19	Chesapeake Energy Corporation	B	17B67DAG8	6.625%	15-Aug-2020	165167CF2	0	
20	CIT Group Inc.	BB	137AD9AK6	5%	15-Aug-2022	125581GQ5	0.01	
21	Community Health Systems, Inc.	B	2C39CCAC4	8%	15-Nov-2019	12543DAL4	0.01	
22	Continental Resources, Inc.	BB	2D3216AA6	4.5%	15-Apr-2023	212015AL5	0.01	
23	CSC Holdings, LLC	B	24BD6EAC7	10.875%	15-Oct-2025	64072TAA3	0.01	
24	DaVita Inc.	BB	25CA94AA2	5.75%	15-Aug-2022	23918KAP3	0.01	
25	Dell Inc.	BB	26B72TAB8	7.1%	15-Apr-2028	247025AE9	0.01	
26	Diamond Offshore Drilling, Inc.	B	2H798DAD0	3.45%	01-Nov-2023	25271CAM4	0	
27	DISH DBS Corporation	BB	279AFUAB5	6.75%	01-Jun-2021	25470XAE5	0.01	
28	Dynegy Inc.	B	28E98YAA2	6.75%	01-Nov-2019	26817RAM0	0.01	
29	Energy Transfer Equity, L.P.	BB	2BB9AYAA5	5.875%	15-Jan-2024	29273VAD2	0.01	
30	Equinix, Inc.	BB	2BD88YAB6	5.375%	01-Apr-2023	29444UAM8	0.01	
31	First Data Corporation	B	34AIF9AH6	7%	01-Dec-2023	319963BP8	0.01	

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32	Freeport-McMoRan Inc.	BB	38BD8LAA3	3.55%	01-Mar-2022	35671DAU9	0.01	
33	FRONTIER COMMUNICATIONS CORPORATION	B	38E96GAC8	9%	15-Aug-2031	17453BAJ0	0	
34	Genworth Holdings, Inc.	B	3A978MAC8	7.7%	15-Jun-2020	37247DAM8	0.01	
35	HCA Inc.	BB	4E452AAF3	7.5%	15-Feb-2022	404121AD7	0.01	
36	HD SUPPLY, INC.	BB	4E456WAB0	5.75%	15-Apr-2024	40415RAR6	0.01	
37	Huntsman International LLC	BB	48B71GAI6	4.875%	15-Nov-2020	44701QAZ5	0.01	
38	iStar Inc.	BB	4AB73HAC0	5%	01-Jul-2019	45031UBU4	0.01	
39	J. C. Penney Company, Inc.	B	UB78A0AC1	6.375%	15-Oct-2036	708130AC3	0	
40	K. Hovnanian Enterprises, Inc.		4I66CGAC3	7%	15-Jan-2019	442488BV3	0.01	
41	KB HOME	B	4CECCQAH1	7%	15-Dec-2021	48666KAT6	0.01	
42	L Brands, Inc.	BB	5F78AGAD3	5.625%	15-Oct-2023	501797AJ3	0.01	
43	Lennar Corporation	BB	5H865CAE5	4.75%	01-Apr-2021	526057BX1	0.01	
44	Liberty Interactive LLC	BB	5I366FAC4	8.5%	15-Jul-2029	530715AD3	0	
45	MBIA Inc.	BB	5A788EAB6	6.625%	01-Oct-2028	55262CAF7	0.01	
46	Meritor, Inc.	BB	5E901LAD0	6.25%	15-Feb-2024	59001KAD2	0.01	
47	MGIC Investment Corporation	BB	5A7AC9AF8	5.75%	15-Aug-2023	552848AF0	0.01	
48	MGM Resorts International	BB	5A831EAF4	6.75%	01-Oct-2020	552953BY6	0.01	
49	MURPHY OIL CORPORATION	BB	688D88AC9	4%	01-Jun-2022	626717AD4	0.01	
50	Nabors Industries, Inc.	BB	68BEBEAE2	5.5%	15-Jan-2023	62957HAC9	0.01	
51	Navient Corporation	BB	69CCBKAA7	5.5%	25-Jan-2023	78442FEQ7	0.01	
52	New Albertsons L.P.	B	6A59COAA0	8%	01-May-2031	013104AL8	0.01	
53	NOVA Chemicals Corporation	BB	6CFGE3AF2	5.25%	01-Aug-2023	USC67111AF82	0.01	
54	NRG Energy, Inc.	BB	68BCAEAG2	6.25%	15-Jul-2022	629377BW1	0.01	
55	Olin Corporation	BB	6E86CBAD7	5.5%	15-Aug-2022	680665AH9	0.01	
56	Pactiv LLC		6FE77JAB8	7.95%	15-Dec-2025	880394AB7	0.01	
57	Parker Drilling Company		7H1189AG0	7.5%	01-Aug-2020	701081AY7	0	
58	PolyOne Corporation	BB	7A48GYAE8	5.25%	15-Mar-2023	73179PAK2	0.01	
59	PulteGroup, Inc.	BB	7B9DFMAD9	7.875%	15-Jun-2032	745867AM3	0.01	
60	R.R. Donnelley & Sons Company	B	27CFEDAE3	7.875%	15-Mar-2021	74978DAA2	0.01	
61	Radian Group Inc.	BB	7C5259AF0	5.25%	15-Jun-2020	750236AS0	0.01	
62	Rite Aid Corporation	B	7DDEC9AB4	7.7%	15-Feb-2027	767754AJ3	0	

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63	Sabre Holdings Corporation	BB	7FDE95AC9	5.375%	15-Apr-2023	78573NAA0	0.01	
64	Safeway Inc.	B	7FEB65AC7	7.25%	01-Feb-2031	786514BA6	0.01	
65	Sanmina Corporation	BB	81115BAB6	8.125%	01-Mar-2016	800907AK3	0.01	
66	Sealed Air Corporation	BB	8J332LAC7	6.875%	15-Jul-2033	81211KAK6	0.01	
67	SEARS ROEBUCK ACCEPTANCE CORP.		8J3644AD4	6.5%	01-Dec-2028	812404BE0	0	
68	Springleaf Finance Corporation	B	8D689FAC2	7.75%	01-Oct-2021	85172FAD1	0.01	
69	Sprint Communications, Inc.	B	8D7273AD1	7%	15-Aug-2020	852061AR1	0.01	
70	Staples, Inc.	B	8DA533AF9	8.5%	15-Sep-2025	03939PAA2	0.01	
71	SUPERVALU INC.	B	8EED89AF8	6.75%	01-Jun-2021	868536AV5	0.01	
72	T-Mobile USA, Inc.	BB	8F97DOAC2	4%	15-Apr-2022	87264AAR6	0.01	
73	Talen Energy Supply, LLC	B	8FB64IAB6	4.6%	15-Dec-2021	69352JAN7	0	
74	Targa Resources Partners LP	BB	8FD72YAA1	4.125%	15-Nov-2019	87612BAR3	0.01	
75	Teck Resources Limited	BB	8FFFB8AC4	3.75%	01-Feb-2023	878742AY1	0.01	
76	TEGNA Inc.	BB	8FG91KAB3	4.875%	15-Sep-2021	364725BB6	0.01	
77	TENET HEALTHCARE CORPORATION	B	8G836JAG0	6.875%	15-Nov-2031	88033GAV2	0.01	
78	THE ADT CORPORATION	BB	UU079RAB3	6.25%	15-Oct-2021	00101JAK2	0.01	
79	The AES Corporation	BB	0A143HAF5	4.875%	15-May-2023	00130HBT1	0.01	
80	THE GAP, INC.	BB	39ABD6AC9	5.95%	12-Apr-2021	364760AK4	0.01	
81	THE HERTZ CORPORATION	B	46A844AG7	5.875%	15-Oct-2020	428040CP2	0	
82	THE McCLATCHY COMPANY		5CGDCHAD5	6.875%	15-Mar-2029	499040AL7	0	
83	The Neiman Marcus Group LLC		6A423GAA3	7.125%	01-Jun-2028	640204AB9	0	
84	The ServiceMaster Company, LLC	BB	898D6FAC1	5.125%	15-Nov-2024	817610AA6	0.01	
85	THE WILLIAMS COMPANIES, INC.	BB	9FFD9CAE8	4.55%	24-Jun-2024	969457BW9	0.01	
86	Toll Brothers, Inc.	BB	8GHDBFAD7	4.375%	15-Apr-2023	88947EAN0	0.01	
87	TransDigm Inc.	B	8HC9ABAC1	6%	15-Jul-2022	893647AW7	0.01	
88	Transocean Inc.	B	8HCBB3AD1	3.8%	15-Oct-2022	893830BC2	0.01	
89	Unisys Corporation	B	999B35AH7	5.5%	01-Mar-2021	909214BS6	0.01	
90	UNITED CONTINENTAL HOLDINGS, INC.	BB	9A104BAD1	5%	01-Feb-2024	910047AH2	0.01	
91	UNITED RENTALS (NORTH AMERICA), INC.	BB	9A249MAE1	5.75%	15-Nov-2024	911365BB9	0.01	
92	UNITED STATES STEEL CORPORATION	B	9A389SAE8	6.65%	01-Jun-2037	912909AD0	0.01	
93	Uniti Group Inc.	B	9A4570AB2	8.25%	15-Oct-2023	20341WAD7	0.01	

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94	Universal Health Services, Inc.	BB	9A4C93AE3	3.75%	01-Aug-2019	913903AP5	0.01	
95	UNIVISION COMMUNICATIONS INC.	B	9A5D96AC7	8.5%	15-May-2021	U91505AD6	0.01	
96	VALEANT PHARMACEUTICALS INTERNATIONAL, INC.	B	9AAA2LAA5	5.5%	01-Mar-2023	91911KAE2	0.01	
97	Weatherford International Ltd.	B	GPE58HAB2	4.5%	15-Apr-2022	94707VAC4	0	
98	Whiting Petroleum Corporation	B	9FC9BFAA8	6.25%	01-Apr-2023	966387AP7	0	
99	Windstream Services, LLC	B	9GAB9HAB0	7.5%	01-Jun-2022	97381WAX2	0	
100	YUM! Brands, Inc.	BB	9HGCDHAE9	3.875%	01-Nov-2020	988498AG6	0.01	

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